

Figure 1

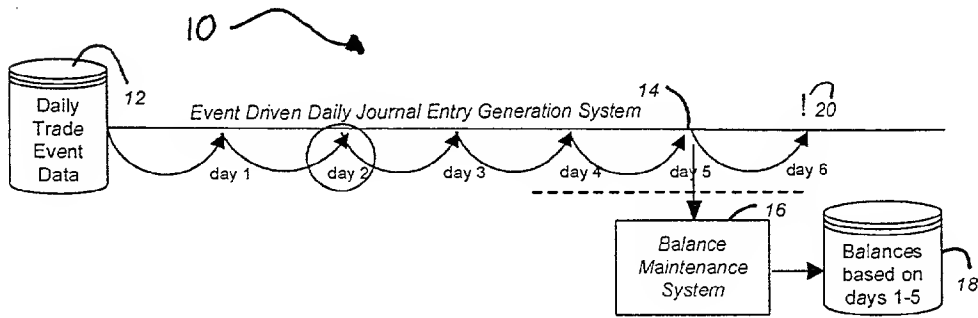


Figure 2

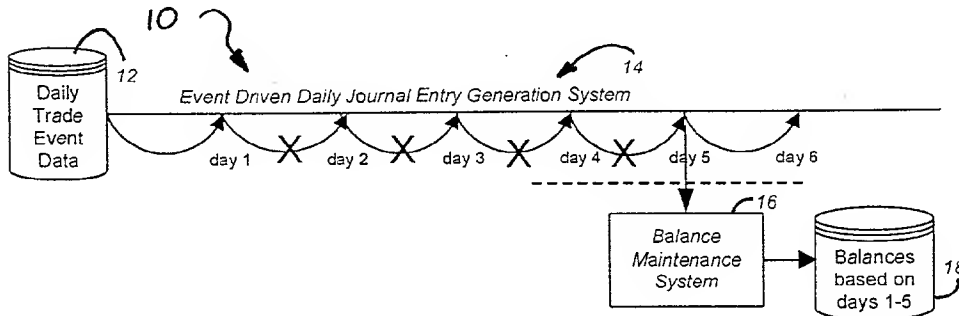


Figure 3

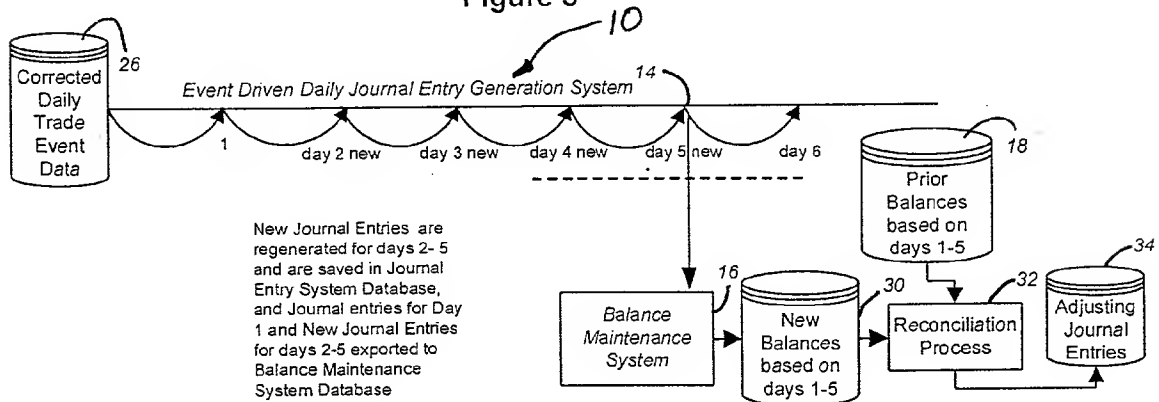


Figure 4

099716-0300

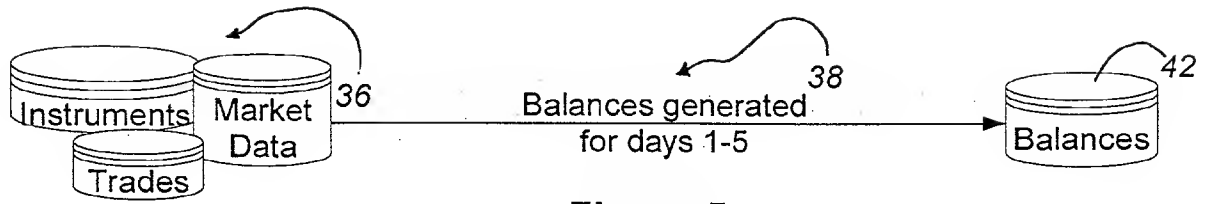


Figure 5

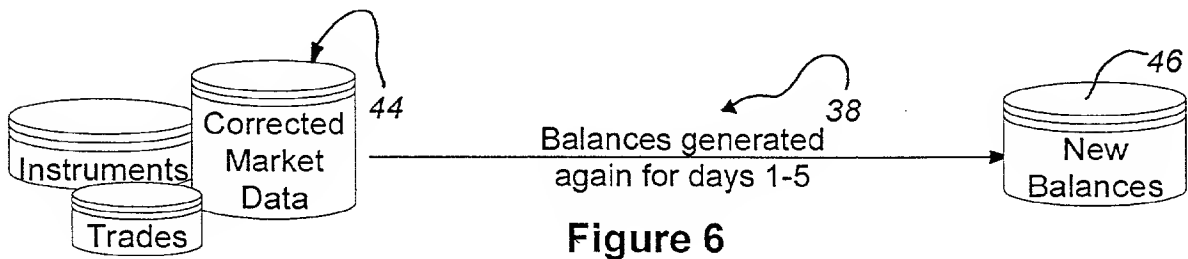



Figure 6

09/27/16 03:29:00



48

58

[illegible]

FIGURE 8

PASsils Edit: Meta Accounts			?
File Edit Report			
METAACCOUNT: <input type="text"/>			
List Selection			
ASSET	Cash	- I	
ASSET	Cash:Interest	- I	exp (CPI(TF)-IV/SI?50)+(CPI(TF)-IV/15):2 ==> Marke(Value:PI
ASSET	Cash:Principal	- I	if ([accIsFuture]) { *exp -[50]+[50]*[acc] } else { *if ([PPITF])=1 } ==> Marke(Value:NPV
ASSET	MarketValue	- I	
ASSET	MarketValue:PI	- R	exp ([1]-([PI]-[VPI])) ==> Expense:InExp
ASSET	MarketValue:NPV	- R	if ([Factor] == 0 ([Pr] == 0 ([accIsFuture] [accIsOption])) ==> Expense:Costs
ASSET	Pending	- I	
ASSET	Pending:PI	- I	if ([bsi:rectiv:edate]==[tsettle:date]) { *exp -[10]-[91]+[PI]*[Pr] ==> Purch:Int
ASSET	Pending:Prin	- I	if ([bsi:rectiv:edate]==[tsettle:date]) { *if ([string match *Bond *Vtype] ==> Purch:Prin
ASSET	Purch	- I	
ASSET	Purch:Int	- I	*exp -[50]+[50]] ==> Marke(Value:PI
ASSET	Purch:Prin	- I	if ([accIsFuture]) { *exp 0 } else { [string match *Bond *Vtype] } ==> Marke(Value:NPV
INCOME	Income	- I	
INCOME	Income:CapGain	- I	
INCOME	Income:IntInc	- I	
EXPENSE	Expense	- I	
EXPENSE	Expense:Costs	- I	
EXPENSE	Expense:InExp	- I	
NEHD	Notional	- I	
NEHD	Notional:settledate	- I	if ([accIsFuture],[Factor]==0) { *exp 0 } else { ([accIsFuture]==1 } ==>
NEHD	Notional:Tracosts	- I	if ([accIsFuture],[Factor]==0) { *exp 0 } else { ([accIsFuture]==1 } ==>

FIGURE 9

2006-07-16 03:29:02

70

PASSis: Pending: AI Meta Account

Files Edit Update

Meta Account: AI

☐ Summary Account? Trade Matching: Global ☐

Acct Type: ☒ Asset ☐ Liability ☐ Equity ☐ Income ☐ Expense ☐ Memo

Parent Meta Account: Pending

Acronym:

Short Description: Pending AI

Long Description: pending accrued interest

☐ Synchronized? Style: Incremental ☐ Mask trade level detail?

Rule: VALIDATE 78

Functional Rule 74

Offset Account: Purch.Int

Outposting Account:

76

FIGURE 10

20020927 11:26:50

PAS Sub Ledger System II

File Edit Run Help

Master Account: PRINCIPIA_3.0_CNO

Effective Date: 09-Oct-2001

Mark Thread: 0

User Opts:

Internal Account: 231CP

☐ Run in test mode

Script

```
# Note delta here is just the change in value from AsOfDate to EffectiveDate
#
      switch ([Attribute $A]) {
80 ~   Hedged   {set HedgedDelta [expr ($HedgedDelta+([Balance
      Hedging  {set HedgingDelta [expr ($HedgingDelta+([Balance
```

80

Stdout

```
tdout redirected to window...
Effective Date 09-Oct-2001
AsOfDate
----- Processing Strategy of Ledger _53b238_cLedger_p is NONE -----
```

Stderr

```
stderr redirected to window...
```

FIGURE 11

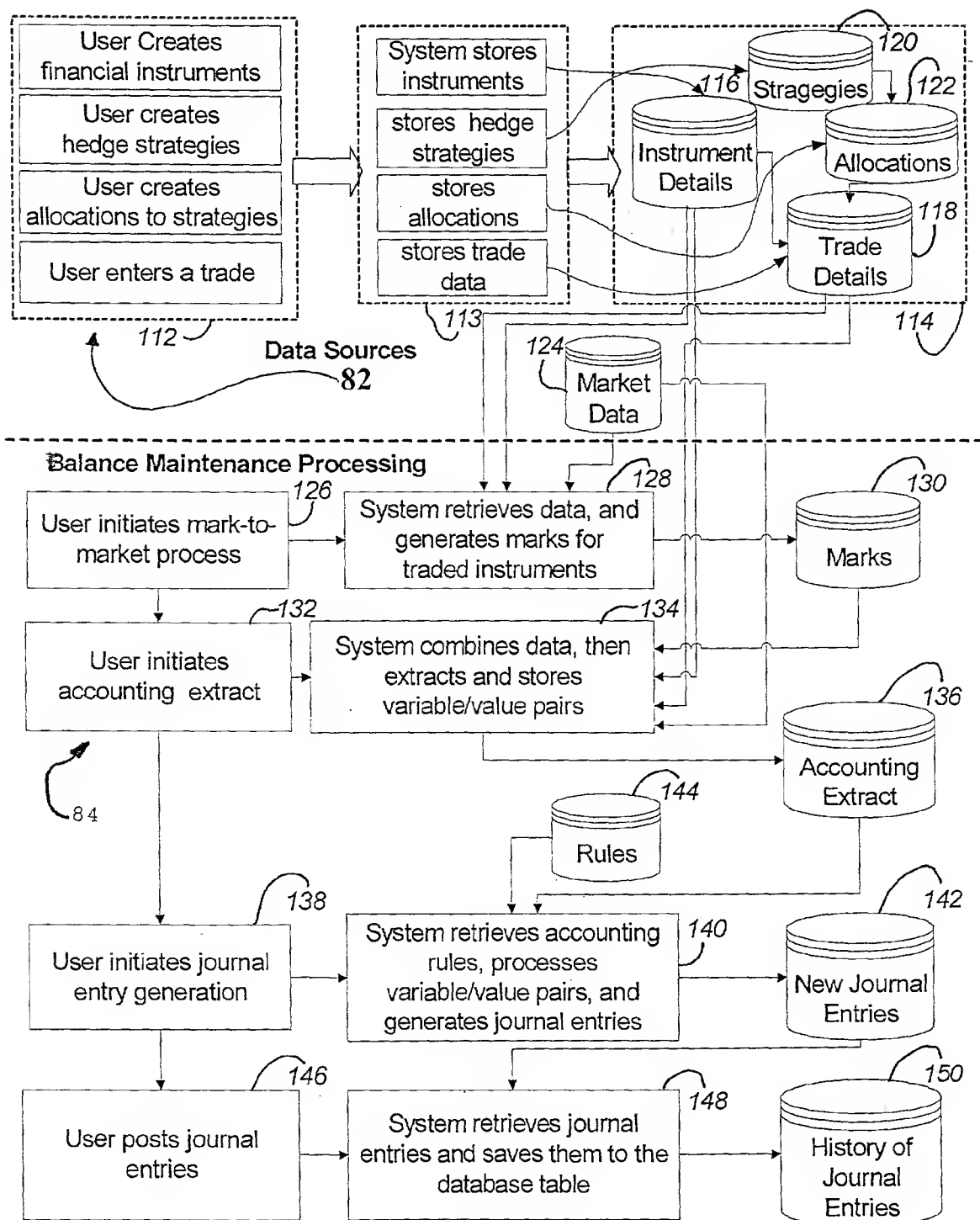


FIGURE 12

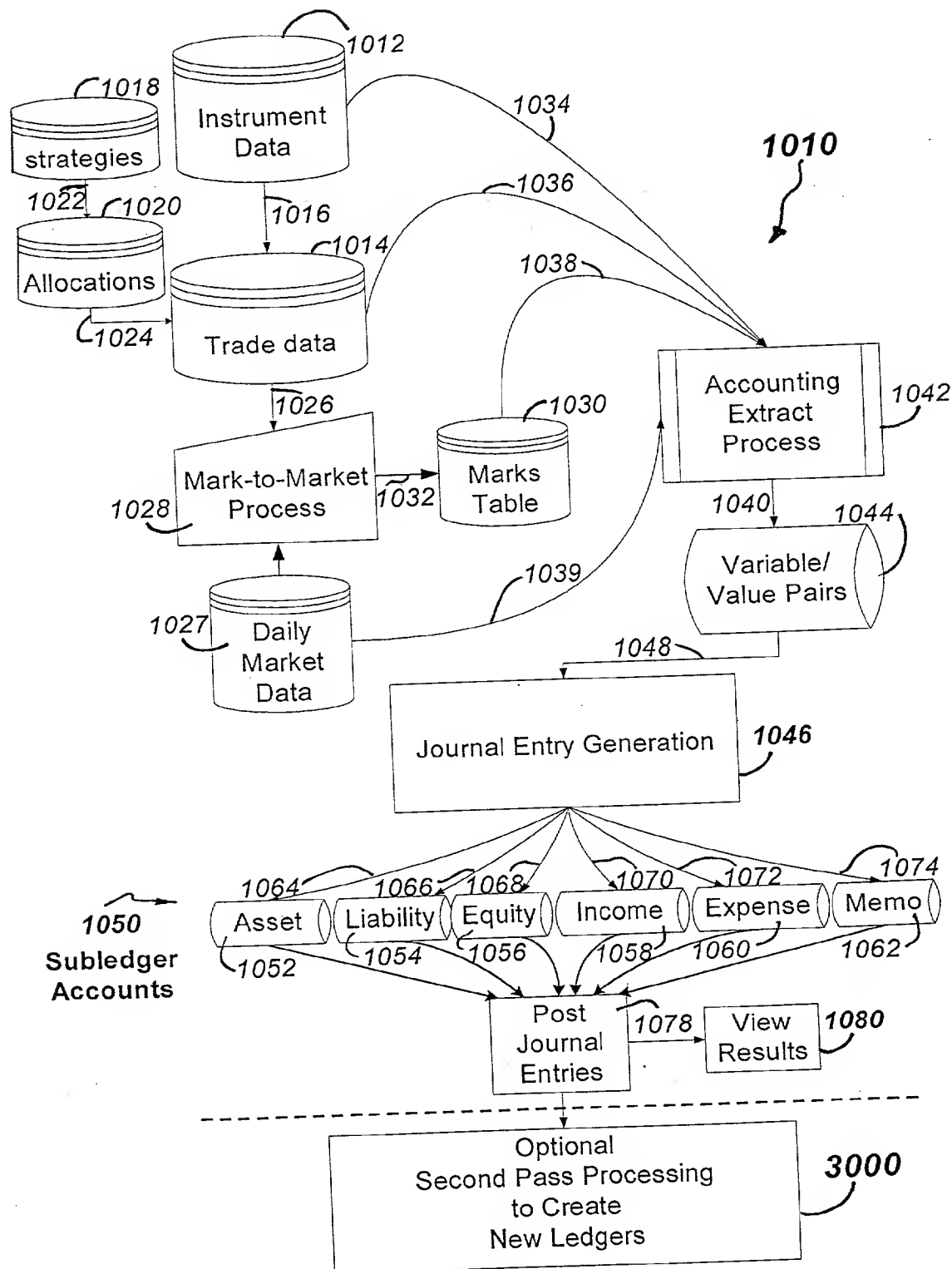


FIGURE 13

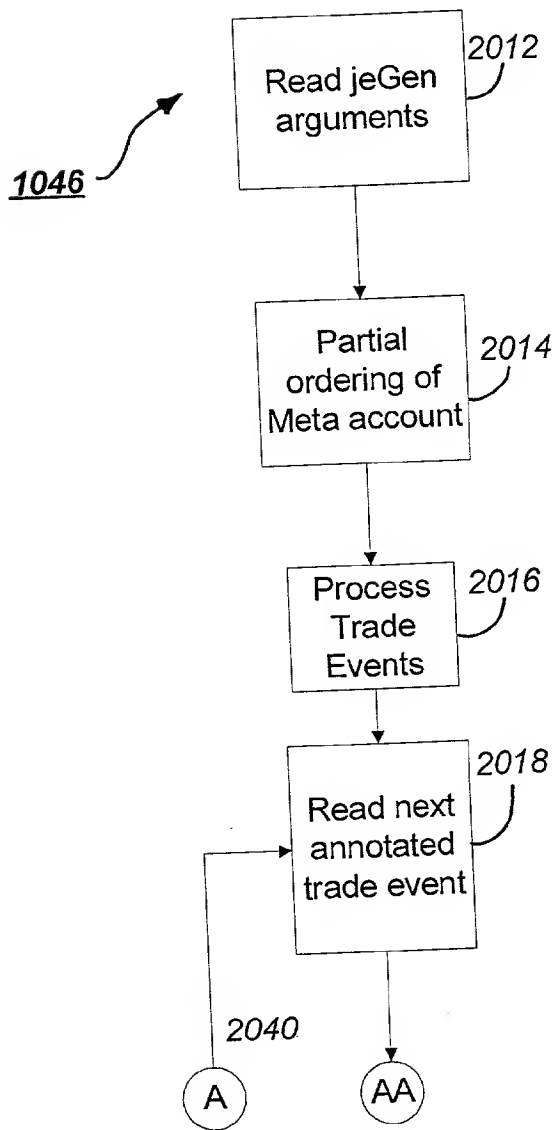


FIGURE 14

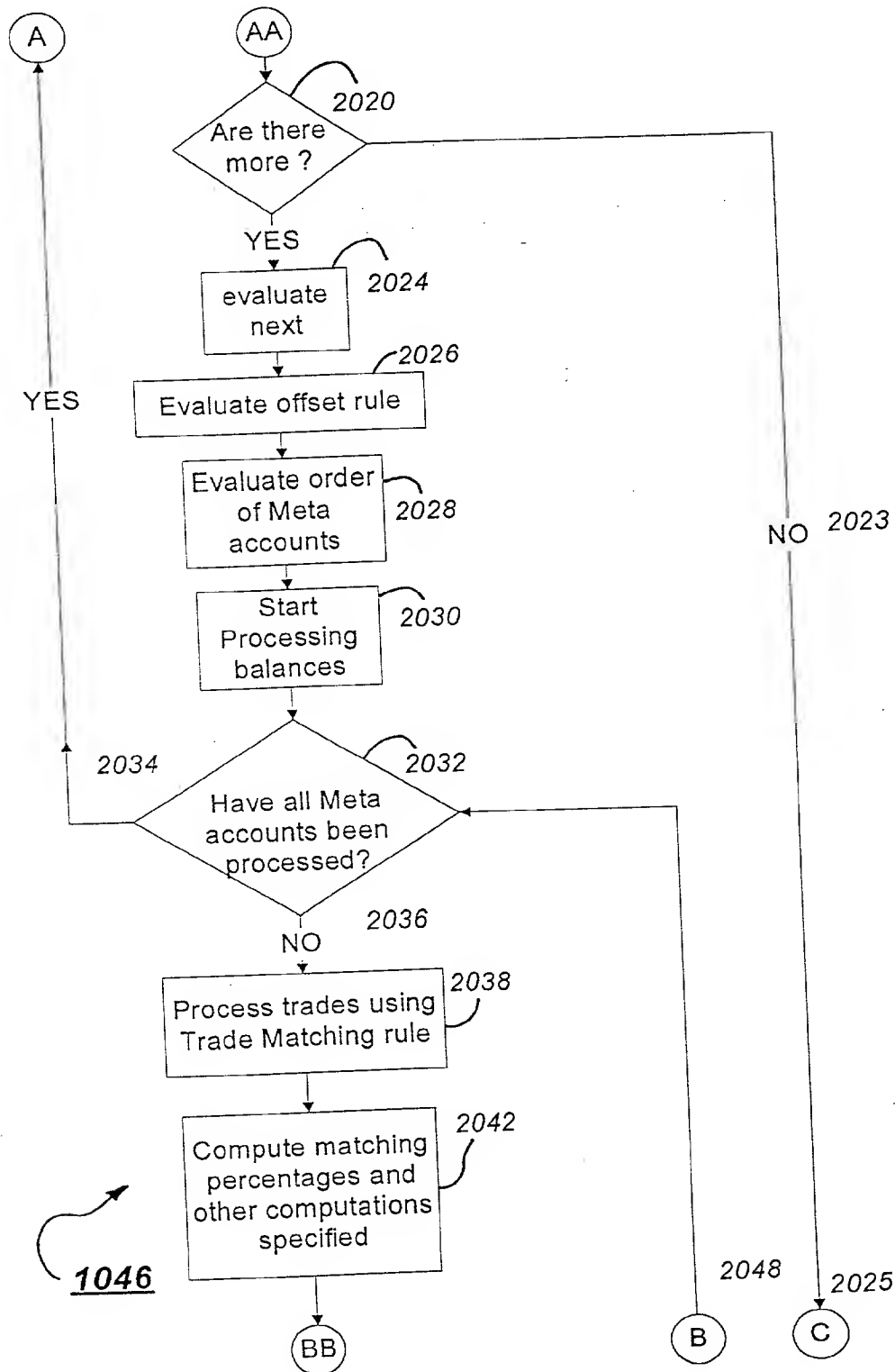


FIGURE 15

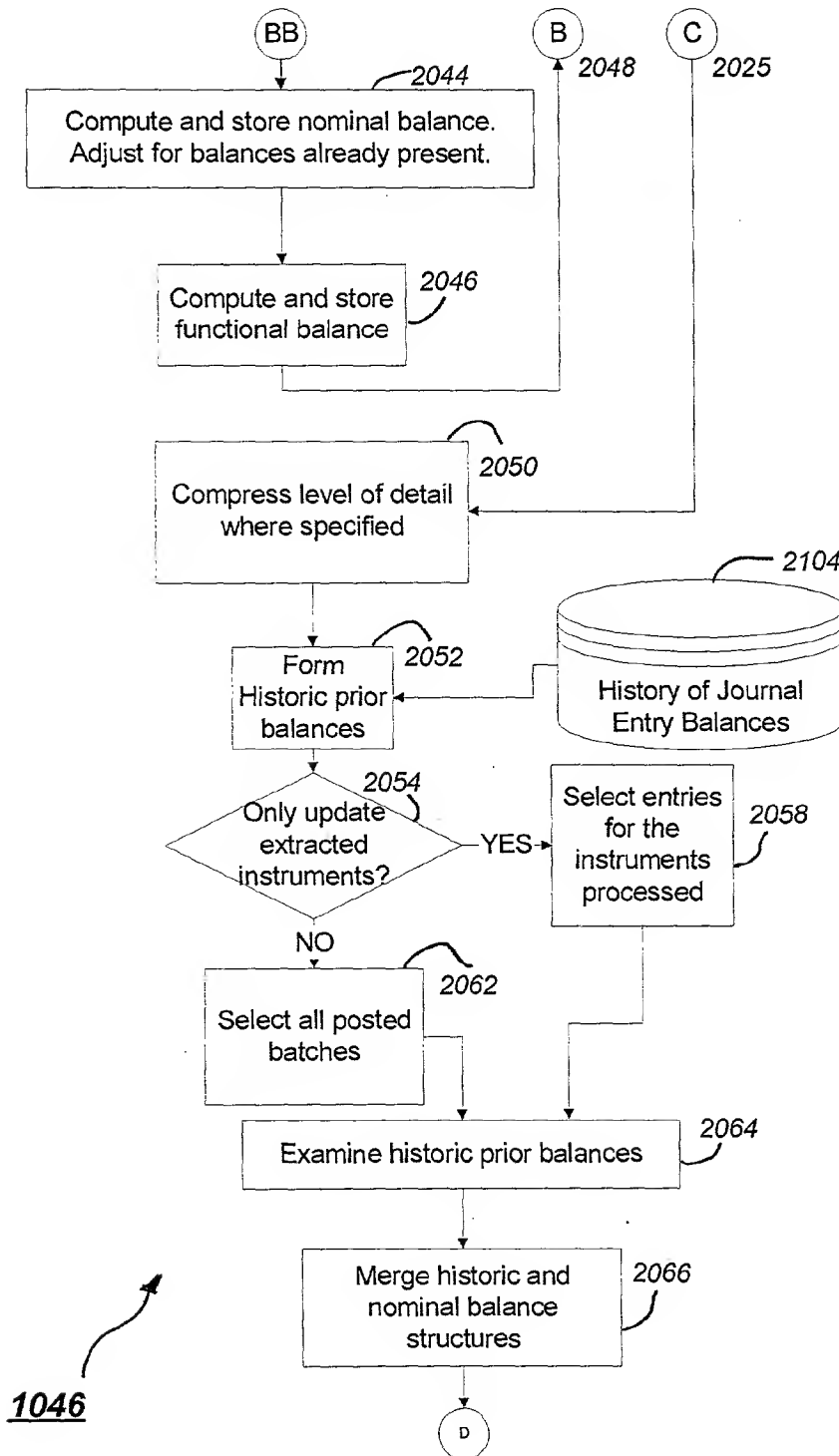


FIGURE 16

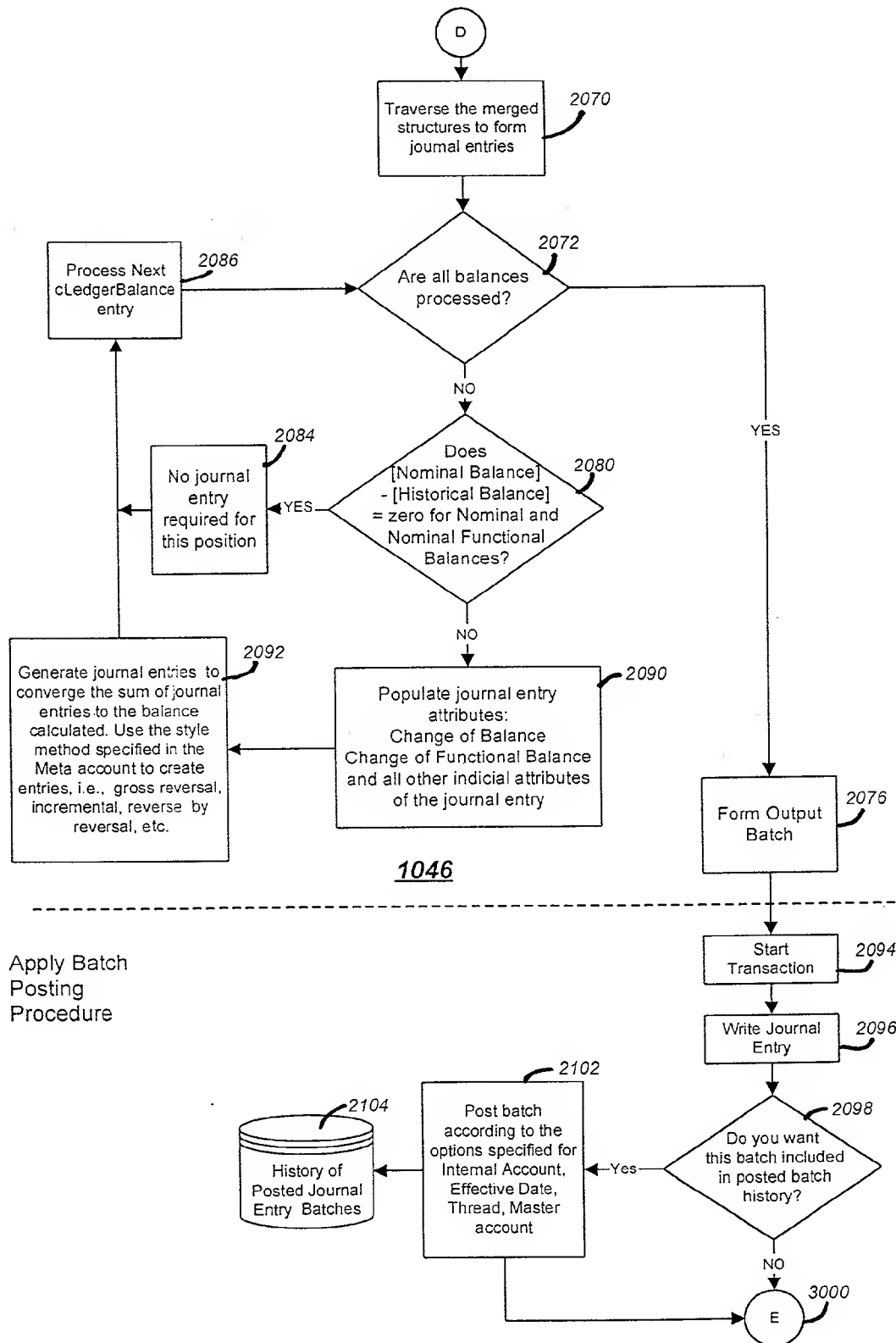


FIGURE 17

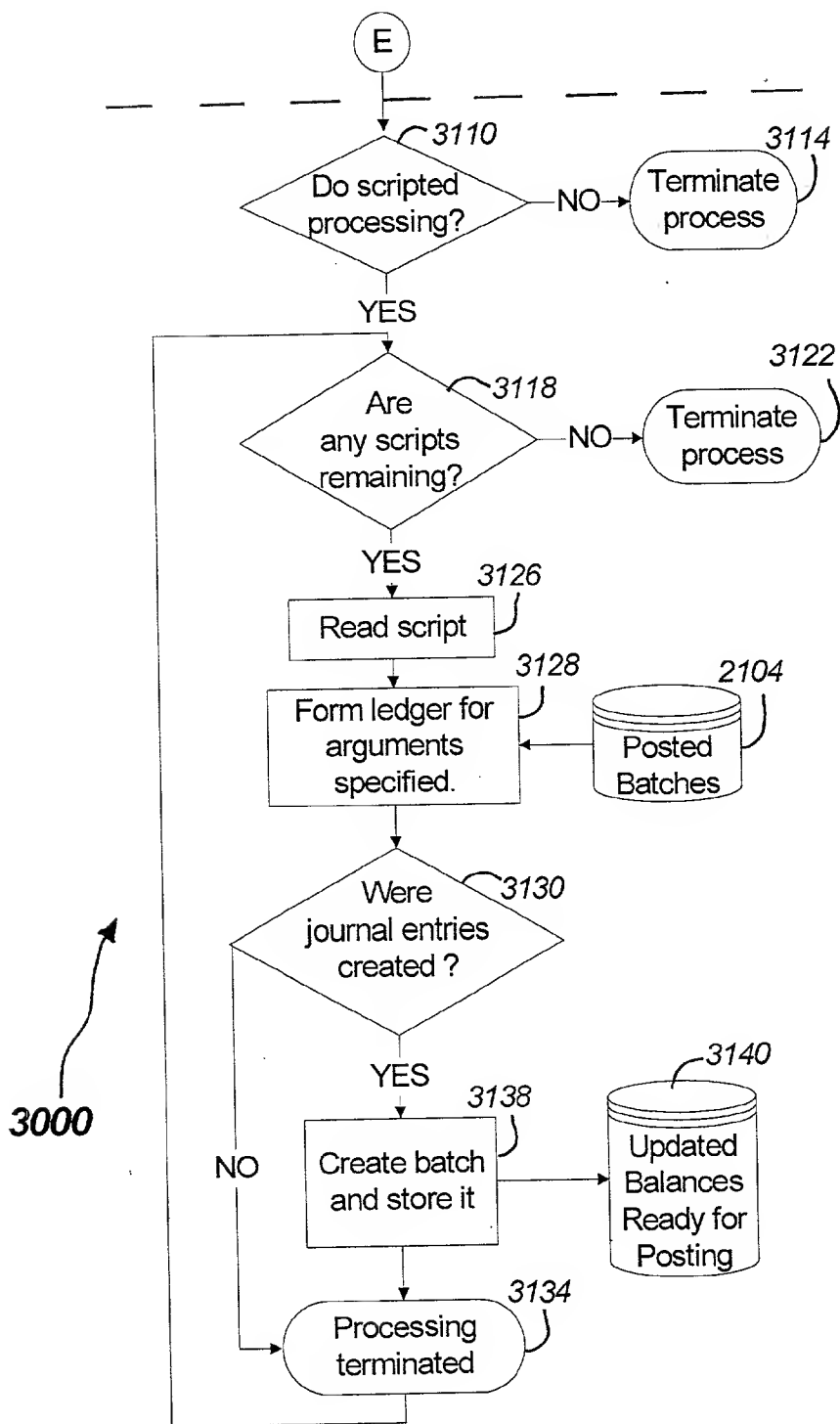


FIGURE 18